


FIG. 1

```

graph TD
    STEP1[STEP 1  
DEFINE INDEX &  
STORE INDEX DATA] --> STEP2[STEP 2  
DEFINE PORTFOLIO &  
STORE PORTFOLIO DATA]
    STEP2 --> STEP3[STEP 3  
DEFINE MATURITY]
    STEP3 --> STEP4[STEP 4  
DEFINE COUPON AND  
COUPON DATE &  
STORE COUPON DATA]
    STEP4 --> STEP5[STEP 5  
DEFINE FURTHER  
PARAMETERS OF NOTE]
    STEP5 --> STEP6[STEP 6  
ISSUE NOTE TO  
INVESTOR]
    STEP6 --> STEP7{STEP 7  
EXCHANGE  
REQUEST OR  
MATURITY?}
    STEP7 -- YES --> STEP10{STEP 10  
EXCHANGE  
REQUEST  
VALID?}
    STEP7 -- NO --> STEP8{STEP 8  
COUPON  
DATE ?}
    STEP10 -- YES --> A((A))
    STEP10 -- NO --> STEP7
    STEP8 -- YES --> STEP9[STEP 9  
PAY COUPON  
TO INVESTOR]
    STEP8 -- NO --> STEP7
    STEP9 --> STEP7

```



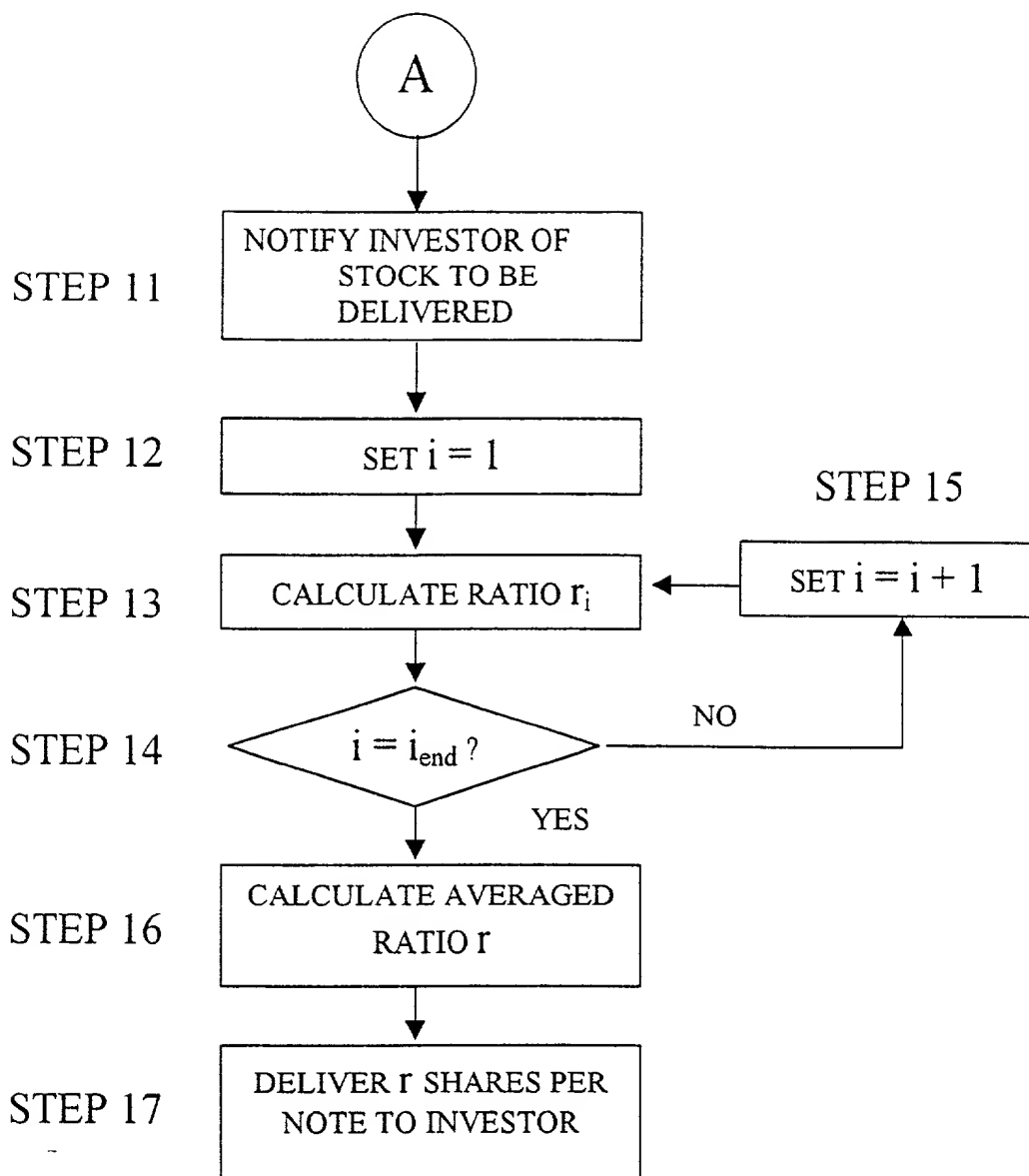


FIG. 3